

SFLO / Victory US Small Cap Free Cash Flow Index

Index fact sheet as of October 31, 2024

SFLO Facts

Ticker

Price Return: SFLO
Total Return: SFLOT
Net Total Return: SFLONT

Index Launch

September 26, 2023

Base Value

1,000 on December 17, 1999

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March, June, September and December

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 200

Company Size by Market Capitalization (millions):

Average: \$2,560
Median: \$1,416
Largest: \$12,952
Smallest: \$90

Performance Data

3 Month: -6.4%
6 Month: 3.5%
YTD: 5.2%
1 Year: 23.9%
Annualized 3 Year: 12.6%
Annualized 5 Year: 19.6%
Annualized 10 Year: 13.0%
Standard Deviation: 22.4%
Sharpe Ratio: 0.66

The Victory US Small Cap Free Cash Flow Index measures the performance of profitable small-cap companies that exhibit high free cash flow yield and higher growth characteristics. The index is subject to sector and individual security weight constraints. The constituents are weighted by modified free cash flow yield.

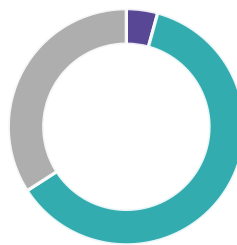
Performance of \$1,000 invested



Top 10 Constituents

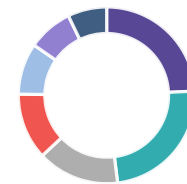
Company Name	Sector	Ticker	Index Weight
Dillards Inc.	Consumer Discretionary	DDS	1.6%
Jazz Pharmaceuticals PLC	Healthcare	JAZZ	1.6%
Tapestry Inc	Consumer Discretionary	TPR	1.5%
Vista Outdoor Inc.	Consumer Discretionary	VSTO	1.4%
Dropbox Inc	Technology	DBX	1.3%
Scorpio Tankers Inc	Industrials	STNG	1.3%
Clear Secure Inc	Technology	YOU	1.3%
Cal-Maine Foods Inc.	Consumer Staples	CALM	1.2%
International Seaways Inc.	Industrials	INSW	1.2%
Pacira Biosciences Inc	Healthcare	PCRX	1.2%
	Total:		13.7%

Market Capitalization



Large-Cap 4.3%
Mid-Cap 61.6%
Small-Cap 34.1%

Sector Weightings



Industrials 24.2%
Energy 23.8%
Consumer Discretionary 15.0%
Technology 12.2%
Healthcare 9.4%
Media & Communications 8.2%
Others 7.1%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the Victory US Small Cap Free Cash Flow Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The Victory US Small Cap Free Cash Flow Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.